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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A/A

June 29, 2006

PAGE 1
000 A000000 04/30/2006
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 Y
000 H000000 N
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008 D030001 60532
008 A000002 VALHALLA CAPITAL PARTNERS, LLC
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008 D010002 LOUISVILLE
008 D020002 KY
008 D030002 40223
010 A000001 PFPC INC.
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010 C010001 WESTBOROUGH
010 C020001 MA
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011 A000001 RBC CAPITAL MARKETS CORPORATION
011 B000001 8-001672
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011 C010001 NEW YORK
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012 A000001 PFPC INC.
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012 C020001 PA
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 013 B030001 60606
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 022 A000004 STIFEL NICOLAUS & CO. INC.
 022 B000004 43-0538770
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087	A020000	337347108
087	A030000	FHI
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE MARK BRADLEY		
TITLE TREASURER		